Sustainable index futures: ESG-X Low Carbon & Climate Impact

Sales presentation – Launched 18 Feb 2019

May 2019
Who is this?
Greta Thunberg

Facts*: Thunberg began a solo climate protest by striking from school in Sweden in August.

She said her strike would end when Sweden begins cutting its carbon emissions by a dramatic 15% a year: “Sweden is such a rich country and we have high per capita emissions, so we need to reduce more [than others].”

The Thunbergs are descendants of Svante Arrhenius, the Nobel-prize-winning scientist who in 1896 first calculated the greenhouse effect caused by carbon dioxide emissions.

System change NOT climate change…
Swiss Sustainable Finance Engagement Initiatives

Asset managers call for weapons manufacturers to be removed from market indices

Stock Market indices should
- automatically
- exclude companies
- involved in the production of “controversial weapons”,

according to an open letter signed by 141 asset and wealth managers (141 signatories representing USD 6.8 trillion by 31 January 2019, published by SSF.

Latest figures (as of 28 March 2019)
➢ 166 signatories
➢ USD 8.8 trillion AUM

Image of the “Broken Chair” by Swiss artist Daniel Berset in Geneva
Development STOXX® Europe 600 Index Futures (FXXP)

Bloomberg Ticker: SXXP <Index> (Futures)

ADV 2019*: 63,456
ADV 2018: 65,882
Open Interest 2019*: 424,719
Total Volume since Aug 2010: 59,865,146

*Yield to Month

Pie charts based on last 12 months data

Orderbook: 25%
Off-book: 75%
Agent: 22%
Market Maker: 44%
Principal: 34%
STOXX® 600 index family 410 Mio. lots Traded in 2018

The unique barometer in Europe and EURO

STOXX Europe 600

Factors

ISTAIX Europe Factor Indexes
6 factors
ADV: 2.229
Vol. EUR: 3.5 bn.
ADV Vol. EUR: 13 M.

Sizes

STOXX Europe 600
Size Indexes
3 sizes
Traded Vol: 932.152 Mio.
ADV: 3.684
ADV Vol. EUR: 59 M.

Sectors

STOXX Europe 600
ICB Supersectors
19 Sectors
ADV: 55.084
ADV Vol. EUR: 885 M.

Blue Chip

STOXX Europe 50
SX5P <Index>
Traded Vol: 875.239 Mio.
ADV: 3.459
Vol. EUR: 26 bn.
ADV Vol. EUR: 103 M.

ESG

STOXX EUROPE 600
ESG-X
SXXPESGX <Index>

STOXX EUROPE
Climate Impact
SXECITEP <Index>

EURO STOXX

SXXE <Index>

EURO STOXX
Size Indexes
3 sizes
ADV: 2.588
ADV Vol. EUR: 47 M.

EURO STOXX
ICB Supersectors
19 Sectors
Traded Vol: 75.018.108 Mio.
ADV: 296.514
ADV Vol. EUR: 1.7 bn.

EURO STOXX 50
SX5E <Index>
Traded Vol: 318.635.725 Mio.
ADV: 1.259.430
ADV Vol. EUR: 42 bn.

EURO STOXX 50 Low Carbon
SX5ELCEP <Index>

NEW ESG!!!

www.eurexchange.com
## Liquidity Providers

| STOXX ESG Futures: STXE 600 ESG-X (FSEG), STXE Climate Impact (FSCI), ESTX50 Low Carbon (FSLC) |
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| Susquehanna | SISDB | Ronan Henderson | +353 1 802 8018 | Dub-Dept-SIS-Sales@sig.com |
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## Further Market Contacts

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<thead>
<tr>
<th>ESG &amp; Climate Futures</th>
<th>Contact Details</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>STOXX ESG Futures:</strong> STXE 600 ESG-X (FSEG), STXE Climate Impact (FSCI), ESTX50 Low Carbon (FSLC)</td>
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ESG Futures – Volume Distribution until 30th April 2019

Volume Breakdown

<table>
<thead>
<tr>
<th>Product Description</th>
<th>Volume Traded</th>
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<tbody>
<tr>
<td>STOXX Europe 600 ESG-X futures (FSEG)</td>
<td>58,450 contracts traded</td>
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<tr>
<td>STOXX Europe Climate Impact Index futures (FSCI)</td>
<td>31 contracts traded</td>
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<tr>
<td>EURO STOXX® 50 Low Carbon future (FSLC)</td>
<td>225 contracts traded</td>
</tr>
<tr>
<td><strong>Total volume ESG</strong></td>
<td><strong>58,706 contracts traded</strong></td>
</tr>
</tbody>
</table>

Trading participation - Account Roles

- 79% on A-accounts (Agency)
- 8% on M-accounts (Market Maker)
- 14% on P-accounts (Principal)

Total number of active Eurex Members: 24 (accumulated)

Open Interest: 32,828 contracts; Capital value of ca. 463M EUR

Development of Open Interest

- FSEG - FUT ON STXE 600 ESG-X
- FSLC - FUT ON ESTX 50 LOW CARBON
- FSCI - FUT ON STXE CL IM X GC CW TOB
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